

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED ASSETS
November 30, 2010 and 2009**

	<u>2010</u>	<u>2009</u>
Investments (at fair value)		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	<u>3,487,242</u>	<u>3,228,935</u>
Marketable debt securities		
Broad Market Fixed Income Pool	10,338,373	10,018,279
Non-retirement Domestic Equity Pool	16,351,243	16,573,383
EAFE International Equity Pool	790,595	820,910
SOA International Equity Pool	<u>7,399,873</u>	<u>7,547,821</u>
Total Marketable Debt and Equity Securities	<u>34,880,084</u>	<u>34,960,392</u>
Interest Receivable	<u>1,360</u>	<u>2,378</u>
Total Invested Assets	<u><u>\$ 38,368,686</u></u>	<u><u>\$ 38,191,704</u></u>

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED INCOME
AND CHANGES IN INVESTED ASSETS**

For the month ended November 30, 2010

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	1,360	6,896
Marketable Debt Securities		
Broad Market Fixed Income Pool	(45,565)	263,049
Non-retirement Domestic Equity Pool	92,380	2,303,529
EAFE International Equity Pool	(39,941)	104,046
SOA International Equity Pool	(412,843)	912,916
Total marketable debt and equity securities	<u>(405,969)</u>	<u>3,583,540</u>
Total investment earnings (loss)	(404,609)	3,590,436
Total invested assets, beginning of period	38,773,295	34,778,250
Net contributions (withdrawals)	<u>-</u>	<u>-</u>
Total invested assets, end of period	<u>\$ 38,368,686</u>	<u>\$ 38,368,686</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION
ASSETS UNDER THE INVESTMENT AUTHORITY OF THE COMMISSIONER OF REVENUE
MENTAL HEALTH TRUST RESERVE FUND
Asset Allocation Policy
with Actual Investment Holdings as of 11/30/2010

Asset Allocation Policy Effective Date: 7/1/10

	Asset Allocation		Market Values	Current Allocation	Current Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	Residual		3,487	9.09%	
Total cash and cash equivalents	10.00%	6%-14%	3,487	9.09%	0.91%
Marketable debt securities					
Broad Market Fixed Income Pool	29.00%	19%-39%	10,338	26.95%	2.05%
Total Marketable debt securities	29.00%		10,338	26.95%	2.05%
Equities					
SOA Int'l Equity Pools			7,400	19.29%	
EAFE International Equity Pool			791	2.06%	
Total International Equity Pools	21.00%	16%-26%	8,190	21.35%	-0.35%
Non-retirement Domestic Equity Pool	40.00%	31%-49%	16,351	42.62%	-2.62%
Russell 3000 Common Trust Fund					
Total investments AY 2L Mental Health Trust	100.00%		38,368	100.00%	
Income Receivable			1		
Total Invested Assets At Fair Value			38,369		